



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 02-October-2012

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Future											
Dec 2012	CABM	Future	7,000	0.1125	0.1018	0.0000	0.0000	0	0.00		
			<u>7,000</u>					<u>0.00</u>	<u>0.00</u>	<u>7,000.00</u>	<u>791,000.00</u>
		Total	7,000					0.00	0.00	7,000.00	791,000.00
Future											
Dec 2012	CABU	Future	14,500	0.1424	0.1413	0.0000	0.0000	0	0.00		
			<u>14,500</u>					<u>0.00</u>	<u>0.00</u>	<u>14,500.00</u>	<u>2,295,350.00</u>
		Total	14,500					0.00	0.00	14,500.00	2,295,350.00
Future											
Dec 2012	CABV	Future	3,700	0.1926	0.1962	0.0000	0.0000	0	0.00		
			<u>3,700</u>					<u>0.00</u>	<u>0.00</u>	<u>3,700.00</u>	<u>879,860.00</u>
		Total	3,700					0.00	0.00	3,700.00	879,860.00
Future											
Dec 2012	CABW	Future	4,600	0.1642	0.1684	0.0000	0.0000	0	0.00		
			<u>4,600</u>					<u>0.00</u>	<u>0.00</u>	<u>4,600.00</u>	<u>920,000.00</u>
		Total	4,600					0.00	0.00	4,600.00	920,000.00
Future											
Dec 2012	CABX	Future	32,250	0.0695	0.0633	0.0000	0.0000	0	0.00		
			<u>32,250</u>					<u>0.00</u>	<u>0.00</u>	<u>32,250.00</u>	<u>2,024,200.00</u>
		Total	32,250					0.00	0.00	32,250.00	2,024,200.00
Option											
Oct 2012	DABD	10.77 Put	3,000	39.1718	83.3217	0.0000	0.0000	0	0.00		
			<u>3,000</u>					<u>0.00</u>	<u>0.00</u>	<u>3,000.00</u>	<u>240,000.00</u>
		Total	3,000					0.00	0.00	3,000.00	240,000.00
Option											
Oct 2012	DANZ	6.85 Put	5,000	4.8989	18.7803	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Oct 2012	DANZ	6.92 Put	5,000	18.1962	47.0565	0.0000	0.0000	0	0.00		
Oct 2012	DANZ	6.93 Put	3,000	21.5117	0.0000	0.0000	0.0000	3,000	108,000.00		
			<u>13,000</u>					<u>3,000.00</u>	<u>108,000.00</u>	<u>5,000.00</u>	<u>259,000.00</u>
		Total	13,000					3,000.00	108,000.00	5,000.00	259,000.00
Future											
Oct 2012	DAUD	Future	2,000	8.6142	8.6500	0.0000	0.0000	2,000	17,195,600.00		
			<u>2,000</u>					<u>2,000.00</u>	<u>17,195,600.00</u>	<u>2,000.00</u>	<u>17,195,600.00</u>
Option											
Oct 2012	DAUD	8.58 Call	3,000	70.9650	0.0000	0.0000	0.0000	3,000	183,999.90		
			<u>3,000</u>					<u>3,000.00</u>	<u>183,999.90</u>	<u>10,000.00</u>	<u>553,999.90</u>
		Total	5,000					5,000.00	17,379,599.90	12,000.00	17,749,599.90
Option											
Oct 2012	DAUS	7.85 Put	8,220	7.7587	10.7724	0.0000	0.0000	0	0.00		
Oct 2012	DAUS	8.72 Call	8,220	49.6889	41.6454	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	7.85 Put	8,440	24.2448	30.6228	0.0000	0.0000	0	0.00		
Nov 2012	DAUS	8.72 Call	8,440	112.6362	101.2675	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	7.85 Put	7,530	39.6316	47.5619	0.0000	0.0000	0	0.00		
Dec 2012	DAUS	8.72 Call	7,530	166.3319	153.5963	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	7.85 Put	6,625	58.3311	67.5492	0.0000	0.0000	0	0.00		
Jan 2013	DAUS	8.72 Call	6,625	227.3626	213.2317	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	7.85 Put	6,245	72.5630	83.0461	0.0000	0.0000	0	0.00		
Feb 2013	DAUS	8.72 Call	6,245	275.7987	261.2828	0.0000	0.0000	0	0.00		
			<u>74,120</u>					<u>0.00</u>	<u>0.00</u>	<u>8,440.00</u>	<u>66,250.00</u>
		Total	74,120					0.00	0.00	8,440.00	66,250.00
Future											
Dec 2012	ZAAD	Future	10,866	8.6463	8.6690	0.0000	0.0000	0	0.00		
Mar 2013	ZAAD	Future	4,449	8.6896	8.7134	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	Future	2,150	8.7744	8.7974	0.0000	0.0000	0	0.00		
			<u>17,465</u>					<u>0.00</u>	<u>0.00</u>	<u>1,561,325.00</u>	<u>10,837,441,083.70</u>
		Total	17,465					0.00	0.00	1,561,525.00	10,837,507,207.70
Future											
Dec 2012	ZACA	Future	25	8.5827	8.5632	0.0000	0.0000	0	0.00		
			<u>25</u>					<u>0.00</u>	<u>0.00</u>	<u>21,235.00</u>	<u>151,431,045.70</u>
		Total	25					0.00	0.00	21,235.00	151,431,045.70
Future											
Dec 2012	ZAEU	Future	73,807	10.9334	10.8517	10.9312	10.8896	145	1,583,044.40		
Mar 2013	ZAEU	Future	13,637	11.0802	11.0004	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	Future	435	11.4208	11.3412	0.0000	0.0000	0	0.00		

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
			87,879					145.00	1,583,044.40	2,469,745.00	27,038,653,077.90
Option											
	Dec 2012	ZAEU	9.50 Put	5,690	4.5799	5.5133	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	9.85 Put	13,800	9.8496	13.3224	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.30 Put	375	40.8996	53.0117	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.40 Put	750	54.6314	74.1117	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	10.95 Put	100	253.3121	303.8784	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.00 Call	13,900	216.8116	188.0789	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.10 Call	750	181.5480	157.1988	0.0000	0.0000	0	0.00	
	Dec 2012	ZAEU	11.50 Call	100	88.5050	77.2595	0.0000	0.0000	0	0.00	
			35,465					0.00	0.00	592,829.00	153,542,100.64
	Total		123,344					145.00	1,583,044.40	3,062,574.00	27,192,195,178.54
Future											
	Dec 2012	ZAFR	Future	125	9.0440	8.9790	0.0000	0.0000	0	0.00	
	Mar 2013	ZAFR	Future	25	9.1714	9.1081	0.0000	0.0000	0	0.00	
			150					0.00	0.00	362,670.00	3,117,305,082.50
	Total		150					0.00	0.00	362,670.00	3,117,305,082.50
Future											
	Dec 2012	ZAGB	Future	7,781	13.6327	13.5656	13.6685	13.6000	414	5,641,829.60	
	Mar 2013	ZAGB	Future	3,375	13.7972	13.7329	0.0000	0.0000	0	0.00	
			11,156					414.00	5,641,829.60	2,299,127.00	28,415,185,387.10
Option											
	Dec 2012	ZAGB	12.25 Put	11,100	11.6143	13.7241	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.55 Put	100	263.2872	296.3321	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.70 Call	100	276.6522	251.7289	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	13.95 Call	11,100	191.8616	174.3627	0.0000	0.0000	0	0.00	
	Dec 2012	ZAGB	14.20 Call	100	131.9200	120.0104	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.70 Put	200	450.5632	477.7620	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	13.90 Call	200	464.9149	433.1855	0.0000	0.0000	0	0.00	
	Mar 2013	ZAGB	14.40 Call	200	312.8359	290.3860	0.0000	0.0000	0	0.00	
			23,100					0.00	0.00	388,474.00	126,273,802.91
	Total		34,256					414.00	5,641,829.60	2,687,601.00	28,541,459,190.01
Future											
	Dec 2012	ZAJY	Future	20,211	0.1083	0.1077	0.0000	0.0000	0	0.00	
	Mar 2013	ZAJY	Future	75	0.1098	0.1092	0.0000	0.0000	0	0.00	
			20,286					0.00	0.00	170,429.00	1,697,674,384.00
	Total		20,286					0.00	0.00	170,429.00	1,697,674,384.00
Future											
	Dec 2012	ZAUM	Future	1,343	8.4498	8.4040	0.0000	0.0000	0	0.00	

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Mar 2013	ZAUM	Future	10	8.5541	8.5102	0.0000	0.0000	0	0.00		
Jun 2013	ZAUM	Future	5	8.6487	8.6050	0.0000	0.0000	0	0.00		
			<u>1,358</u>					<u>0.00</u>	<u>0.00</u>	<u>23,385.00</u>	<u>18,350,034,950.00</u>
Option											
Dec 2012	ZAUM	8.30 Call	158	30578.6739	28153.0204	0.0000	0.0000	0	0.00		
			<u>158</u>					<u>0.00</u>	<u>0.00</u>	<u>582.00</u>	<u>17,134,261.88</u>
		Total	1,516					0.00	0.00	23,967.00	18,367,169,211.88
Future											
Dec 2012	ZAUS	Future	293,085	8.4498	8.4040	8.4774	8.4204	11,598	97,899,371.50		
Mar 2013	ZAUS	Future	28,870	8.5541	8.5102	8.5555	8.5237	2,035	17,346,652.50		
Jun 2013	ZAUS	Future	7,332	8.6487	8.6050	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	Future	542	8.7947	8.7525	0.0000	0.0000	0	0.00		
			<u>329,829</u>					<u>13,633.00</u>	<u>115,246,024.00</u>	<u>31,115,060.00</u>	<u>248,830,833,204.90</u>
Option											
Dec 2012	ZAUS	7.80 Put	43,500	27.7940	34.8692	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	7.95 Put	15,000	49.6006	60.2663	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Call	300	509.0498	475.2928	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.00 Put	12,540	59.2498	71.2928	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.05 Put	20,000	70.2642	83.7615	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.10 Put	3,000	82.7400	97.7601	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.25 Put	2,500	132.4024	152.3622	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Call	3,000	304.1103	279.9898	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.30 Put	6,000	154.3103	175.9898	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.32 Put	200	163.6081	185.9654	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.35 Put	600	178.1228	201.4825	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Call	50	211.1618	194.0056	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.50 Put	4,750	261.3618	290.0056	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.60 Call	6,000	176.1560	161.4470	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.70 Call	44,500	146.9086	134.3063	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.75 Put	400	434.3883	468.5235	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Call	1,000	122.6087	111.8066	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.80 Put	300	472.8087	507.8066	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	8.90 Call	1,000	102.8375	93.9490	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Call	29,500	86.8276	79.2408	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.00 Put	600	637.0276	675.2408	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.01 Call	250	85.3905	77.9199	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.10 Call	1,540	73.6263	67.1212	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.25 Call	11,250	58.0085	52.7960	0.0000	0.0000	0	0.00		
Dec 2012	ZAUS	9.50 Call	300	39.7559	36.1674	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.00 Put	10,000	117.3240	131.3112	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.10 Put	180	146.1966	162.4299	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	8.75 Put	200	495.2253	524.8380	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
Mar 2013	ZAUS	8.85 Call	200	269.9791	257.0028	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.10 Call	10,000	210.3757	200.2327	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.35 Call	200	166.3916	158.3419	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	9.55 Call	500	139.0106	132.1633	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.20 Call	500	82.7837	78.7476	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.55 Call	250	64.3818	61.1776	0.0000	0.0000	0	0.00		
Mar 2013	ZAUS	10.85 Call	250	52.9252	50.3609	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	1344.4527	1317.5763	0.0000	0.0000	0	0.00		
			<u>230,560</u>					<u>0.00</u>	<u>0.00</u>	<u>3,966,421.00</u>	<u>1,742,594,103.28</u>
	Total		560,389					13,633.00	115,246,024.00	35,081,481.00	250,573,427,308.18

Grand Total	914,601	22,192.00	139,958,497.90	46,166,097	356,130,433,205.61
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